

Format of Publicly Available Pre-Trade and Post-Trade Data of BSSE

(updated: 20th August 2026)

The Bratislava Stock Exchange (BSSE) provides the public with pre-trade and post-trade data in both visually readable and machine-readable formats through a public interface. The information provides a real-time picture of activity on the regulated market and MTF market, with trading data being available with a maximum delay of 15 minutes.

The data are generated and published in text **.csv** files, which are created and published on the BSSE website every minute during continuous trading phases and are available for download for two calendar days from the time of publication.

Each file provides trading data that have changed during the respective one-minute interval, with a maximum delay of **15 minutes**. The files contain no data if no changes to the relevant type of published data occurred during this interval.

.csv File Names

Pre-Trade Data:

PRTR_*[E,B]*_*[X,E]*_YYYY-MM-DDTHHMM_*[SK,EN]*_*[D,E]*.csv

Post-Trade Data:

POTR_*[E,B]*_*[X,E]*_YYYY-MM-DDTHHMM_*[SK,EN]*_*[D,E]*.csv

Where *[E,B]* indicates the type of security:

E : Equity

B : Bonds

[X,E] indicates the market segment:

X : XBRA / Regulated Market

E : EBRA / MTF - Multilateral Trading Facility

[SK,EN] indicates the Slovak or English version of the file

[D,E] indicates whether the file contains trading data:

D : data / the file contains data

E : empty / the file is empty

.csv File Format

The files are text files encoded in UTF-16, with a tab character used as the field delimiter and a full stop used as the decimal separator. **All timestamps are in UTC.**

.csv File Content

The content of the files complies with the requirements set out in the COMMISSION DELEGATED REGULATION (EU) 2025/1246 of 18th June 2025 amending the regulatory technical standards laid down in Delegated Regulations (EU) 2017/583 and (EU) 2017/587 regarding transparency requirements for trading venues and investment firms in respect of bonds, structured finance products, emission allowances and equity instruments.

Pre-Trade Data:

Update Date and Time	Value calculation time
Publication Date and Time	Data publication time
Trading Venue MIC	XBRA (Regulated Market) or EBRA (Multilateral Trading Facility – MTF)
Trading System	Central Limit Order Book trading system; RFQT – Request-for-Quote Trading system
Trading System Phase	COTR - Continuous Trading
Instrument Identification Code	ISIN
Price Currency	Main currency unit in which the price is expressed
Bid and Ask Level	Starting from level 1 (best price) upwards. The best 5 price levels are published , i.e. levels 1 to 5.
Price Type	MONE – monetary value or PERC – percentage value
Bid Price	Bid price at the respective level
Bid Quantity	Aggregate quantity of securities in Bid orders at the respective price level
Number of Bid Orders	Aggregate number of Bid orders at the respective price level
Ask Price	Ask price at the respective level
Ask Quantity	Aggregate quantity of securities in Ask orders at the respective price level
Number of Ask Orders	Aggregate number of Ask orders at the respective price level

As the file always contains changes compared with the previous state, if a particular Bid and Ask level for a given instrument ceases to exist, a row with Bid and Ask values = 0 is included in the file for that level and instrument.

For both pre-trade and post-trade data, in the “RFQT” trading system, the “Quantity” field indicates the number of lots, rather than the number of securities.

For both pre-trade and post-trade data, the first daily published files marked *_D.csv contain data for all instruments that are present in the central order book after the auction trading phase and are included in the pre-trade and post-trade publication.

Post-Trade Data:

Trade Date and Time	Date and time at which the transaction was executed
Publication Date and Time	Data publication time
Execution Venue	Identification of the venue where the transaction was executed: XBRA or EBRA
Publication Venue	XBRA
Trading System	Central Limit Order Book trading system; RFQT – Request-for-Quote Trading system
Instrument Identification Code	ISIN
Price	Traded price of the transaction
Price Currency	Main currency unit in which the price is expressed
Price Type	MONE – monetary value or PERC – percentage value
Missing Price	Indicator of a missing price
Quantity	Number of units of the financial instrument
Transaction Identification Code	Alphanumeric code assigned by the trading venue
Flags	Trade flags from the list of flags for the purposes of post-trade transparency pursuant to Table 4 of the above-mentioned Regulation, separated by commas